

PORTFOLIO SUMMARY
Idaho State Treasurer's Diversified Bond Fund
Acct. # 000585726
For the Period Ending
October 31, 2012

<u>Security Type</u>	<u>Book Value</u>	<u>Market Value</u>	<u>Percent Assets</u>
Fixed Income			
<i>Corporate Securities:</i>			
AAA Rated	11,818,492.23	13,040,797.20	2.3%
AA Rated	23,244,515.15	24,868,299.60	4.4%
A Rated	49,722,166.14	51,785,849.61	9.1%
Total Corporate Securities	84,785,173.52	89,694,946.41	15.8%
Mortgage-Backed Securities	255,172,412.18	269,306,852.15	47.3%
Asset-Backed Securities	-	-	0.0%
Commercial Mortgage-Backed Securities	14,715,399.16	15,328,148.30	2.7%
AAA-Rated CMBS	14,715,399.16	15,328,148.30	
U.S. Government Agency Securities	64,676,979.05	66,459,162.10	11.7%
U.S. Treasury Securities	113,954,797.34	118,874,150.70	20.9%
Accrued Interest		2,269,709.86	0.4%
Cash and Equivalents			
Commercial Paper	-	-	0.0%
Treasury Bill	-	-	0.0%
Money Market Funds	7,442,645.15	7,442,645.15	1.3%
TOTAL PORTFOLIO	\$ 540,747,406.40	\$ 569,375,614.67	100.0%
Net Income		\$ 512,926.67 *	
Net Income to be Distributed		\$ 955,606.80	
Realized Capital Gain/Loss		\$ (337,004.72)	

Notes: *Portfolio positions are calculated on a settlement date basis.

* Current month income is net of purchased accrued interest and realized gains/(losses).